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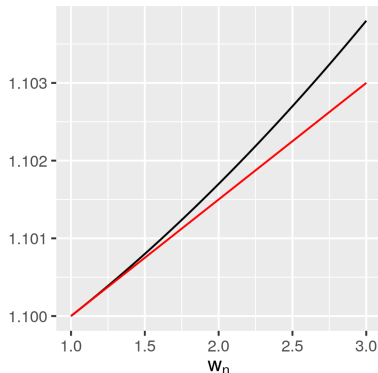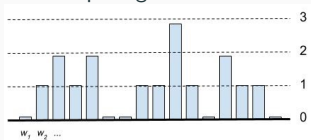
Original weights:

Leave-one-out weights:

Bootstrap weights:

How does the IJ work? Data re-weighting.

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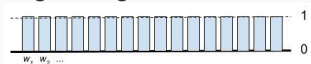
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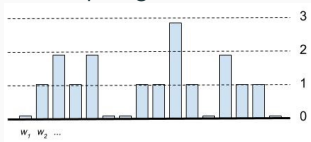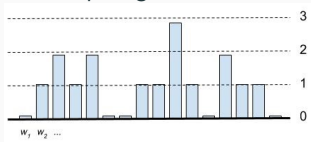Augment the problem with *data weights* $w_1, \ldots, w_N$.

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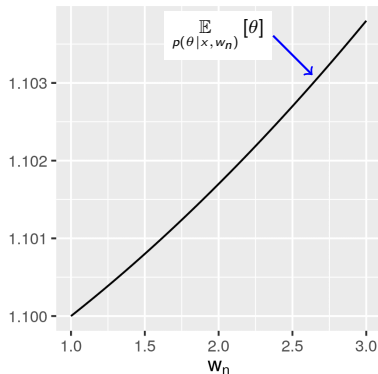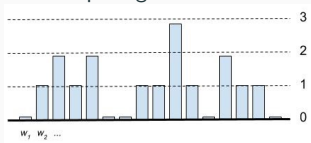
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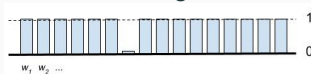
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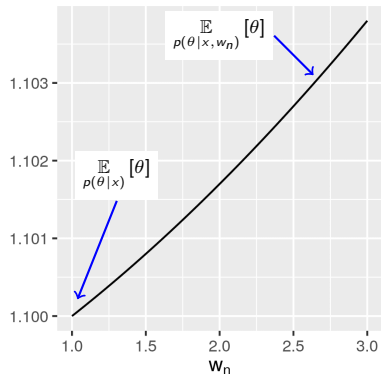Augment the problem with *data weights* $w_1, \ldots, w_N$. We can write $\mathbb{E}_{p(\theta|X,w)}[\theta]$.
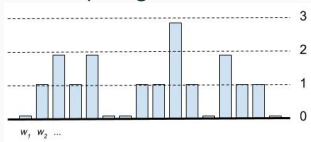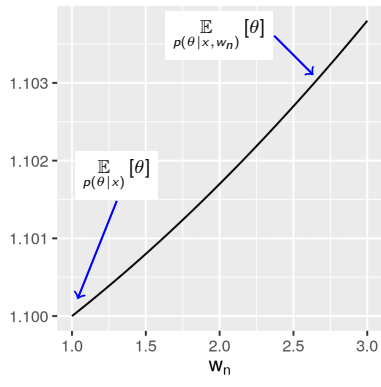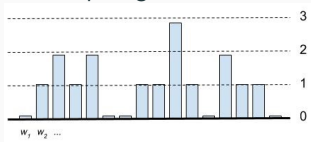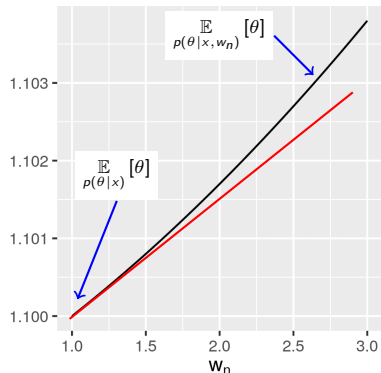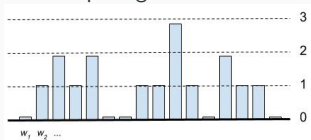
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